

Portfolio Analysis Tip Sheet

Prepared for Saint Joseph's University

About Portfolio Analysis	Page 2
Launching Portfolio Analysis	Page 3
Opening Documents	Page 3
Creating/Customizing Documents	Page 3
Using the "Options" button to...	Page 5
Adding Portfolio/Benchmarks	Page 6
Change Report Dates	Page 6
Grouping	Page 6
Exclusion	Page 6
Report Columns	Page 8
Charting	Page 10
Downloading to Excel	Page 12
The Format Button	Page 13
The Actions Button	Page 13
Quick Links	Page 14
FactSet Support	Page 14

**Note: A document refers to entire Portfolio Analysis document while reports are specific "slides" within the application.*

About Portfolio Analysis

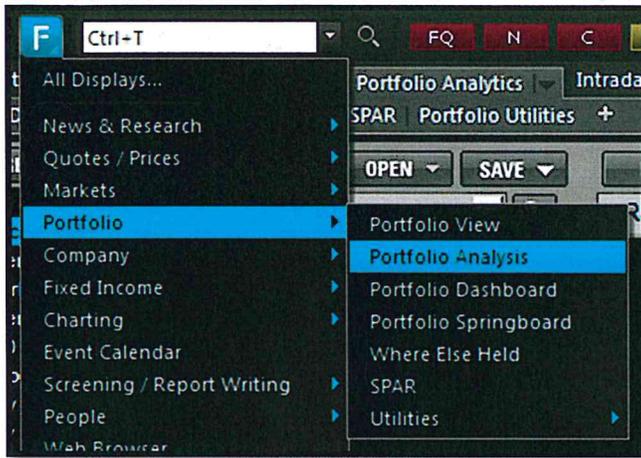
- + Portfolio Analysis is a comprehensive, easy-to-use application designed for everyone, from Portfolio Managers to Analysts to C- Level Executives.
- + The reports deliver insight into the factors that move your portfolio and illustrate how your investment decisions affect portfolio performance. The reports calculate and display portfolio return, investigate sources of over and under performance and compare portfolio characteristics and weights to any available benchmark.
- + The application offers dynamic reports that incorporate your own portfolio holdings, along with data on hundreds of global benchmark indices, letting you assess the factors driving your portfolio's performance.

The screenshot displays the FactSet Portfolio Analytics interface. The main window shows a report titled "Percent of Total Holdings" comparing a portfolio (SUPER_CLIENT) against a benchmark (CRSP:CRSPLC<H>) as of 12/31/2012. The report is presented in a table format with columns for Sector, Port Weight, Bench Weight, and Difference. The sectors listed include Consumer Discretionary, Consumer Staples, Energy, Financials, Health Care, Industrials, Information Technology, Materials, Telecommunication Services, Utilities, [Cash], and [Unassigned].

	Port Weight	Bench Weight	Difference
Total	100.00	100.00	--
Consumer Discretionary	12.32	11.55	76
Consumer Staples	10.06	10.38	-31
Energy	10.72	10.80	-08
Financials	15.69	16.18	-49
Health Care	11.75	11.82	-07
Industrials	10.29	10.42	-13
Information Technology	18.75	18.89	-13
Materials	3.82	3.63	19
Telecommunication Services	2.95	2.92	03
Utilities	3.42	3.42	00
[Cash]	.22	-	22
[Unassigned]	.00	-	00

Launching Portfolio Analysis

- + Launch Portfolio Analysis by clicking on the **FactSet Insert Menu > Portfolio > Portfolio Analysis**:

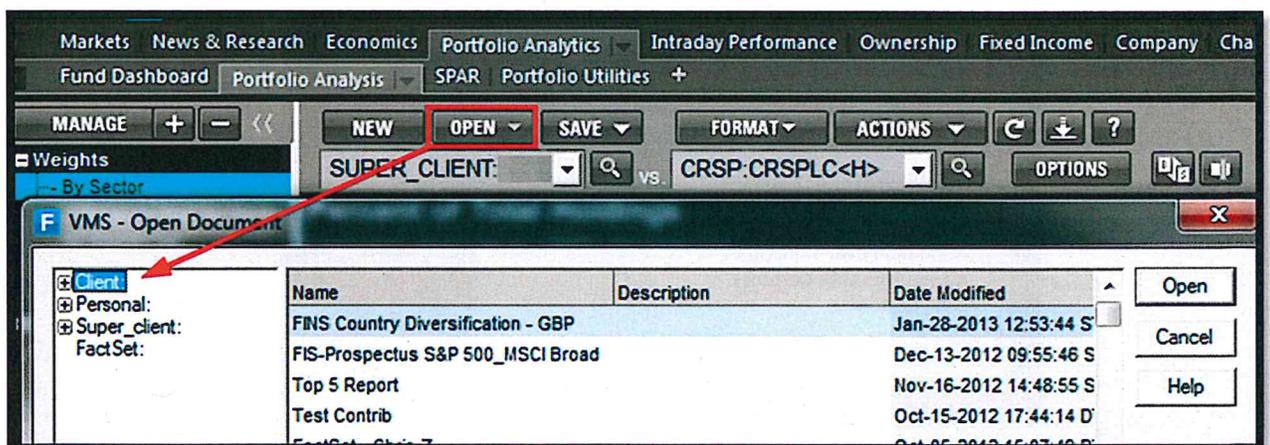


- + Or by locating the Portfolio Analysis tab in your workspace:



Opening Documents/Customizing the Left Hand Pane

- + Open existing documents saved under the **Client, Personal** or **Super_client** directory by using the **OPEN** button:



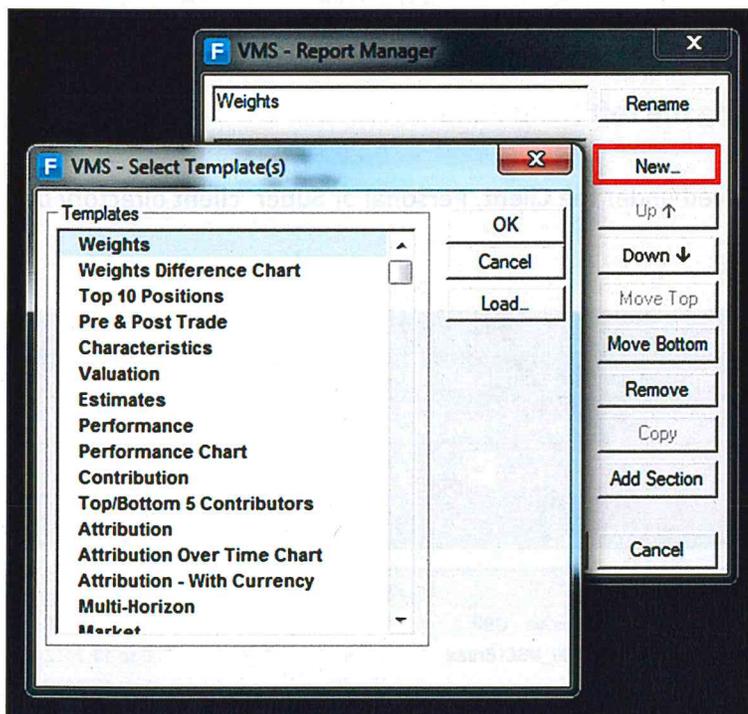
- + Create a new document by clicking the **NEW** button:



- + Add and remove reports from the Left Hand Pane by clicking the **MANAGE** button:



- o Click **New** to view report templates available within Portfolio Analysis.



- + Rename a report by right clicking on it and selecting **Rename**:

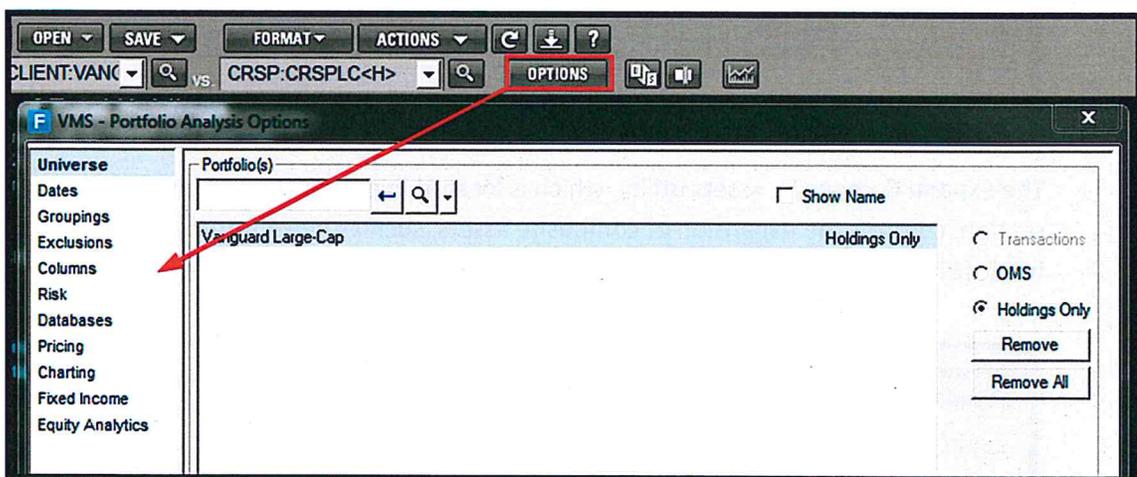


- + Save your document by clicking on the **SAVE** button:



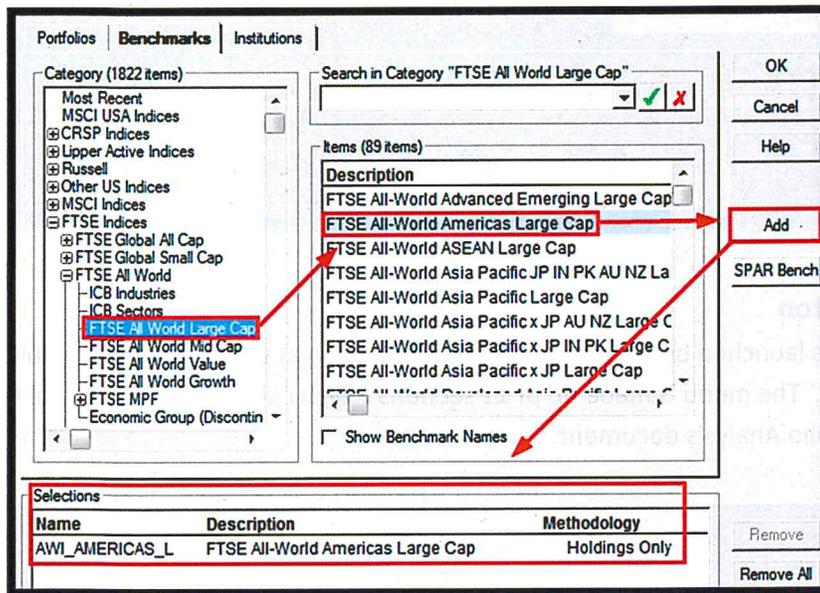
Using the "Options" button

- + The Options menu is launched by pressing the **OPTIONS** button at the top of the Portfolio Analysis application. The menu is made up of 11 sections which can be used to control settings for the entire Portfolio Analysis document.

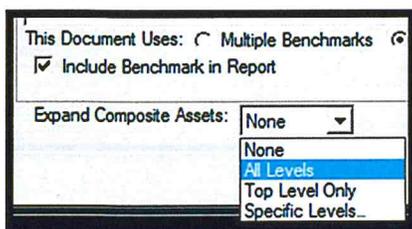


Adding Portfolio/Benchmarks

- + Within the **Universe** section use the magnifying glass to launch the “Portfolio Lookup” utility. Each tab represents a different Holdings-Series source.
 - o **Portfolios:** Client loaded holdings and client created custom composites.
 - o **Benchmarks:** This tab includes an extensive offering of both Equity, Cash and Fixed Income Indices.
 - Equity indices includes: CRSP, Russell, MSCI, FTSE, Dow Jones, HSBC, S&P.
 - Fixed Income indices includes: Barclays and BofA Merrill Lynch.
 - o **Institutions:** categorized by Funds (N-300 Filings) and Institutions (13-F Filings). Individual mutual funds are grouped by country, institution
- + Holdings are grouped categorically and can be searched for using the “Search in Category” search bar. Once you’ve located the holdings series, highlight and select the **Add** button to include the series to the report.

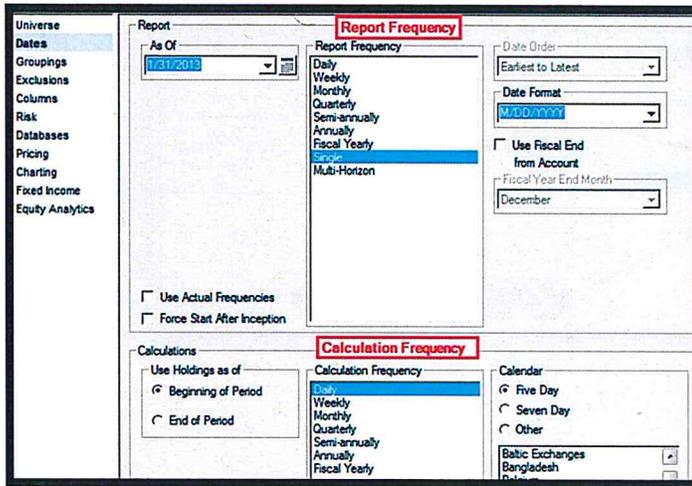


- + The Expand Composite Assets utility, which is located in the bottom middle of the Universe section, controls the expansion of composite assets, such as index futures, exchange-traded funds (ETFs), and mutual funds.



Changing Report Dates

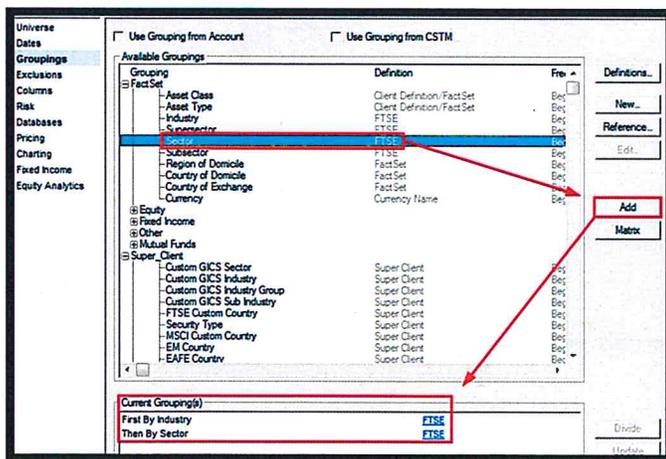
- + The report dates in Portfolio Analysis are customizable using the **Dates** section. Use this section to change the Start Date, End Date, Report and Calculation Frequency.



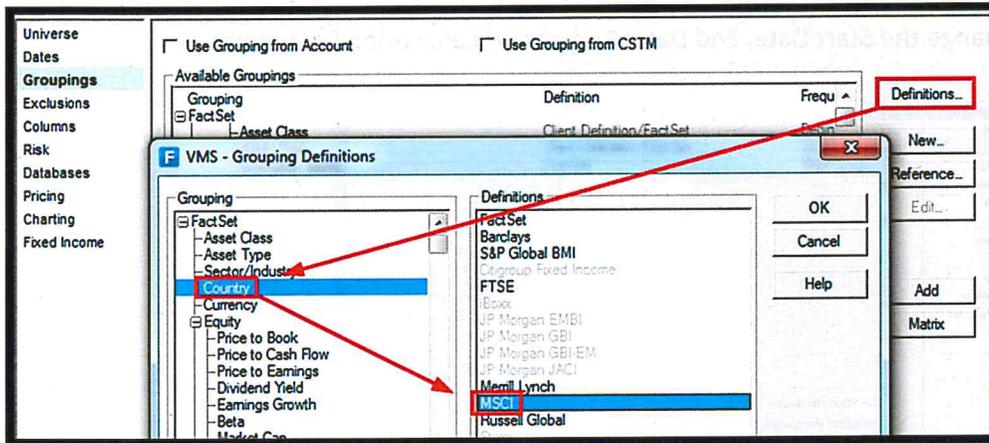
- o The date section is split into two parts: **Report Dates** (top section) and **Calculation Frequency** (bottom section).
 - Report Dates: the time period displayed in the report.
 - Calculation Frequency: the frequency your statistics are calculated.

Groupings

- + Group portfolio constituents to view top level data. Sort through available groupings or create new custom groupings.
- + The groupings are hierarchical by nature starting with the first grouping in the current grouping section.

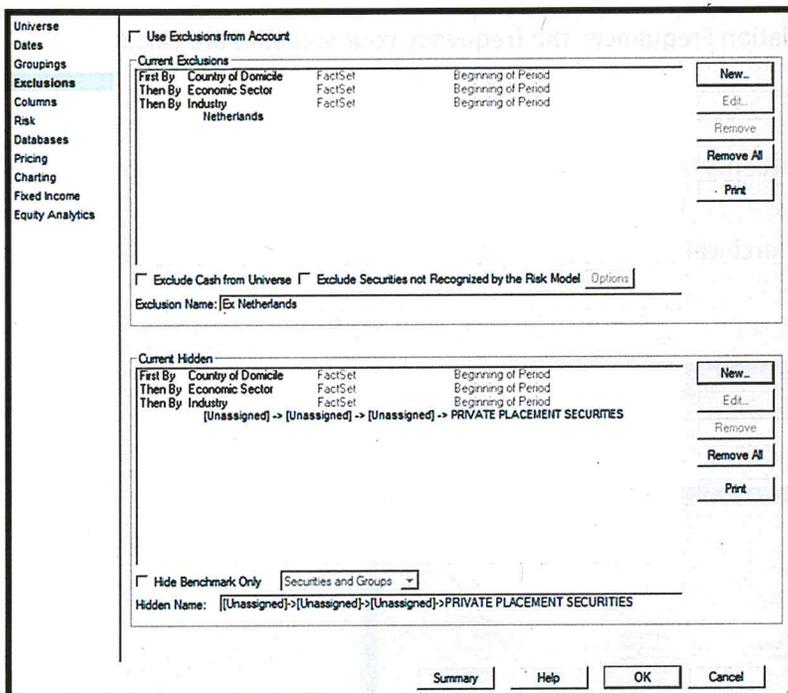


- + Modify grouping definitions by selecting the **Definitions** button to change how groupings are defined.



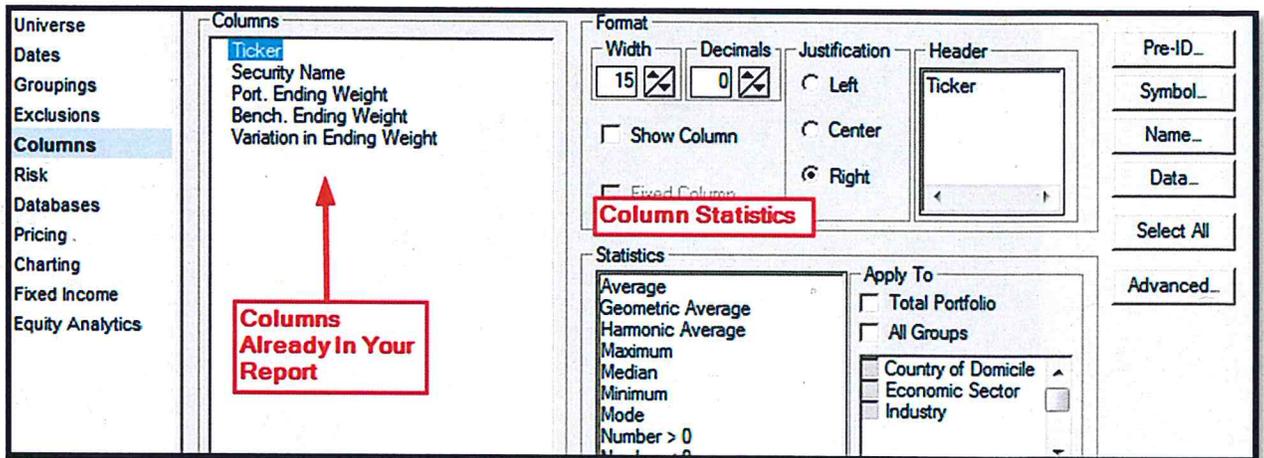
Exclusions

- + This section offers the ability to exclude groups and companies from being incorporated in a reports calculation as well as hide groups and securities from being displayed. Data for hidden groups and securities will still be included in report calculations.

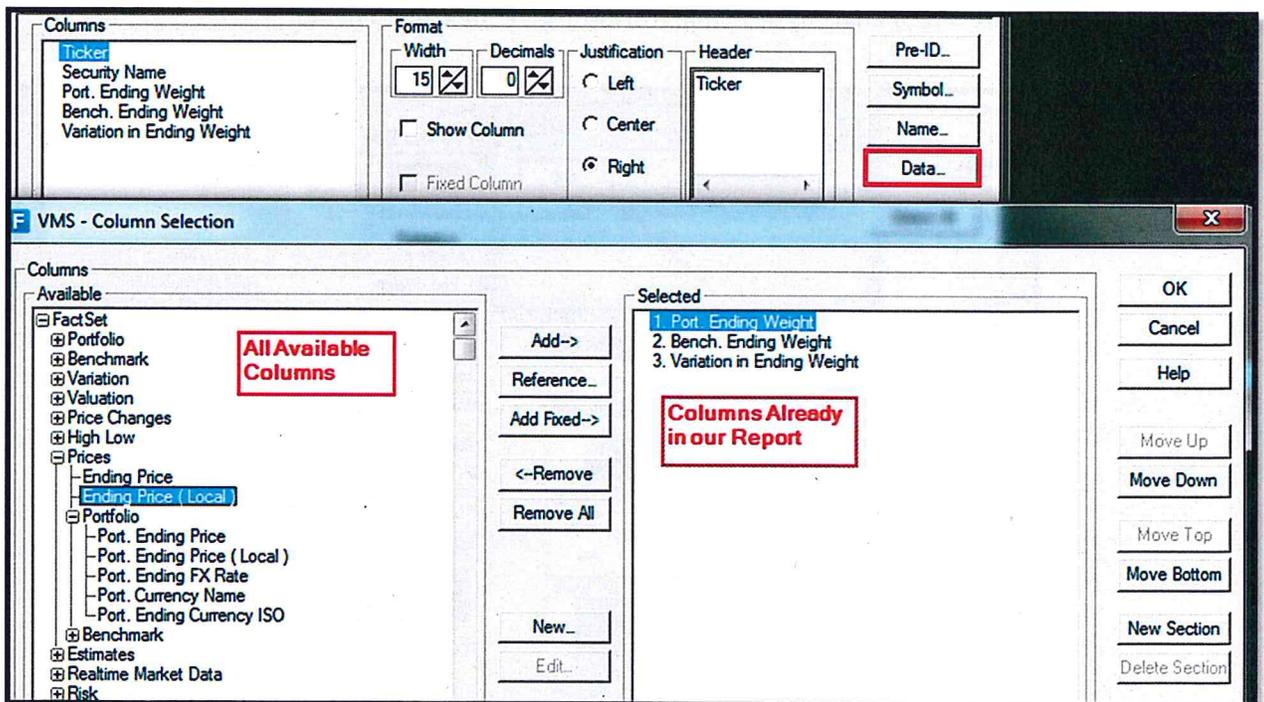


Columns

- + The columns section houses the different columns currently within the report. Apply a statistic to view report or group level data.

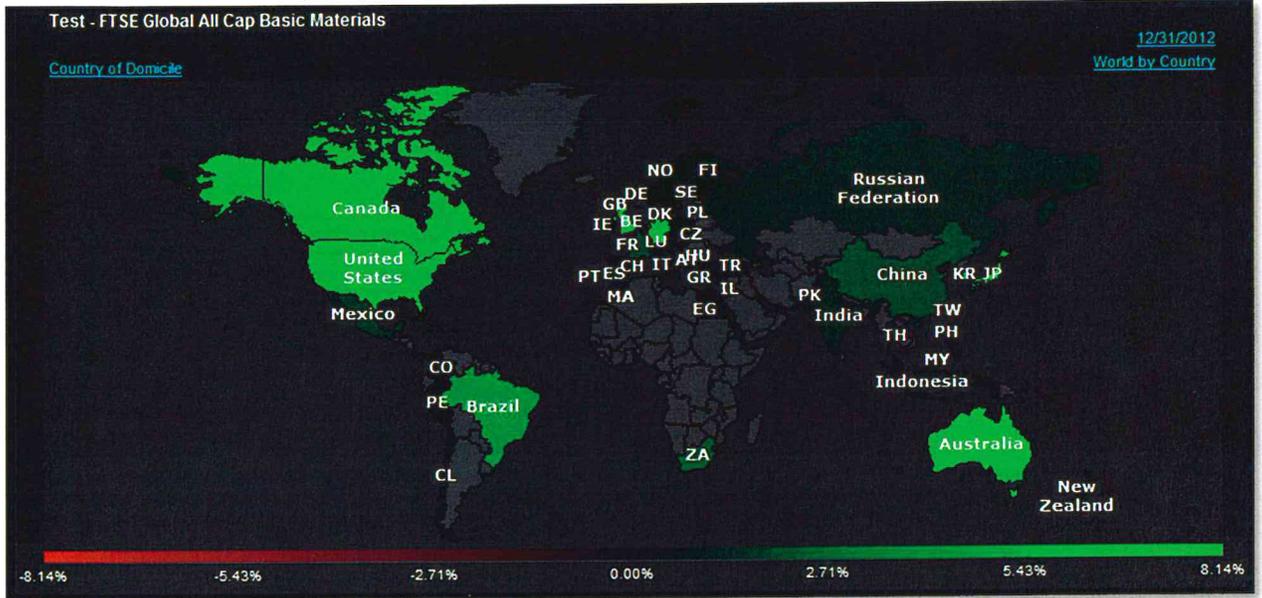


- + Use the data button in the top right to add new columns to the report. Double click to add the column to the report.



Charting

- + The charting section offers the ability to create insightful charts that help to visually digest the information within the report.



- + Create a new chart by selecting **NEW** and give the chart a name.

Universe
Dates
Groupings
Exclusions
Columns
Risk
Databases
Pricing
Charting
Fixed Income
Equity Analytics

F VMS - New Chart Name

Chart Name: [Test]

OK Cancel

NEW EDIT SELECTED

Type

BAR PIE

SCATTER MULTI-PORT

TIMESERIES ROLLING AREA

HEAT MAP

Options

Heat Map Type

Data Item: 1. Port. Weight

Size Item: 2. Bench. Weight

Map: World by Country

Display: Absolute Size Data Include Cash

Label: Security Name Ticker

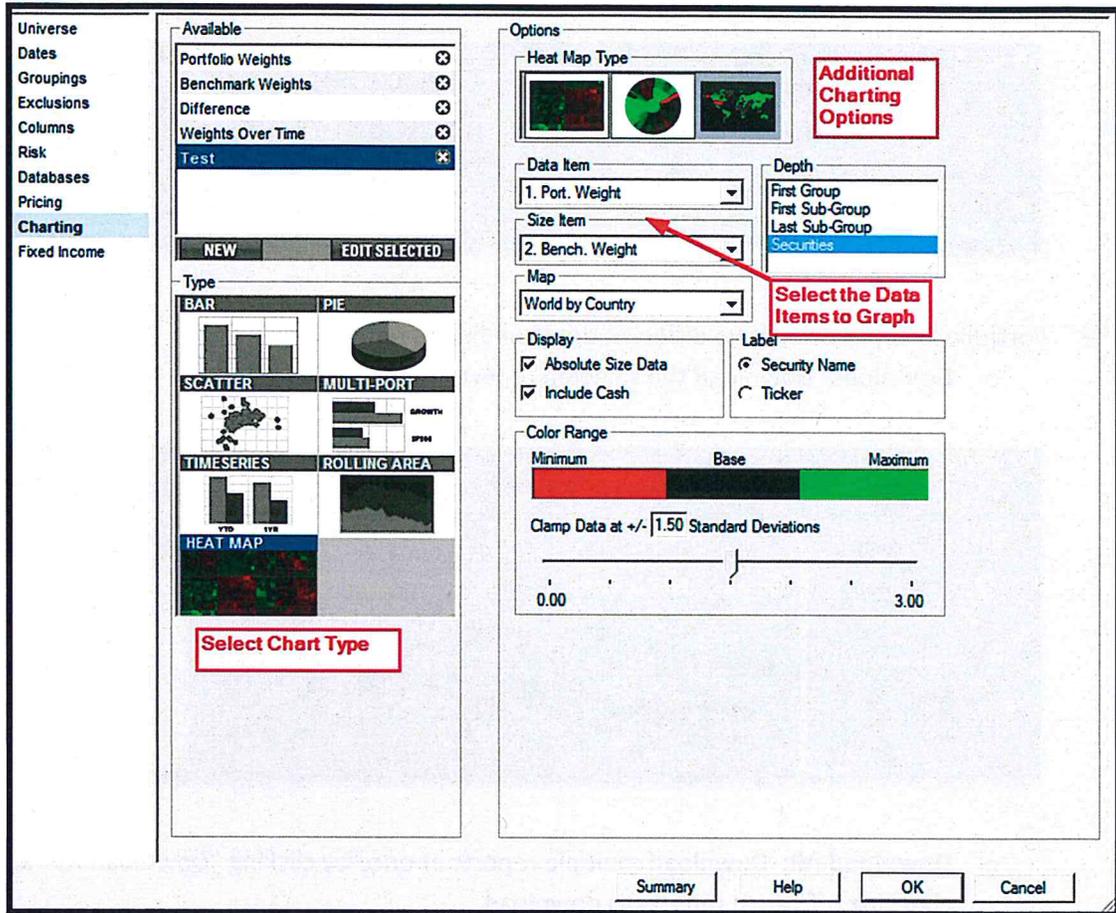
Depth: First Group, First Sub-Group, Last Sub-Group, Securities

Color Range: Minimum, Base, Maximum

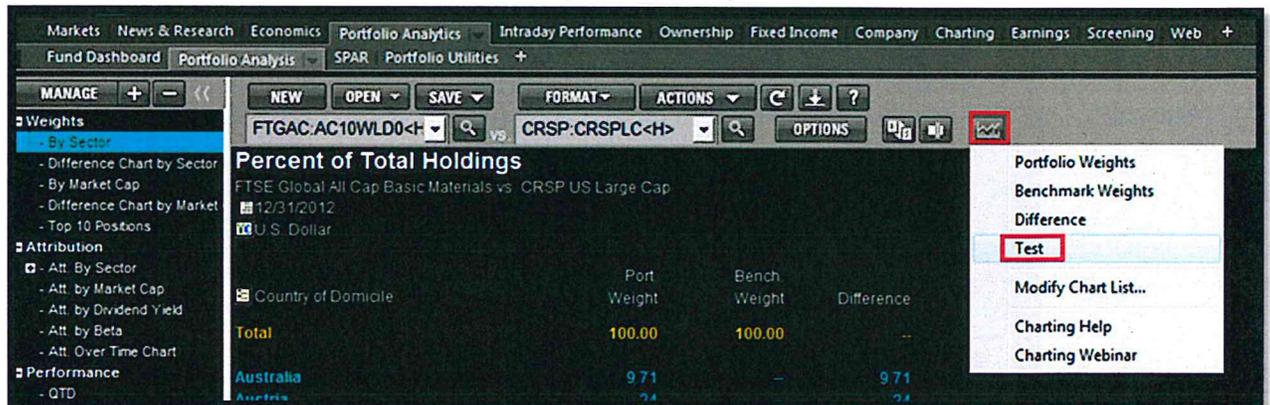
Clamp Data at +/- 1.50 Standard Deviations

0.00 3.00

- + To further build out the chart select the type of chart and data items.
 - o **Note:** The data items are dependent on the columns in the report.

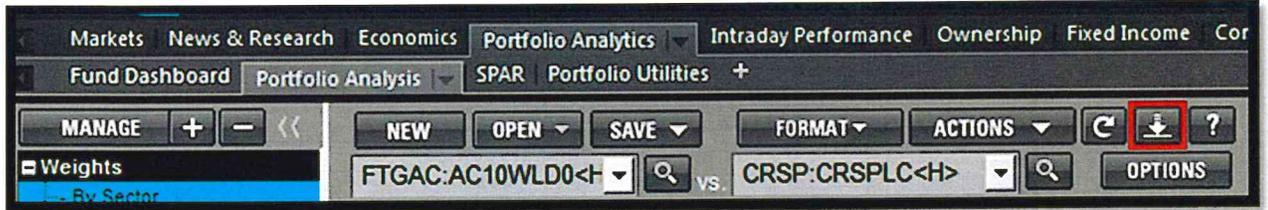


- + To view the graph hit **OK** to return to your Portfolio Analysis report and select the  icon in the top middle of the application.



Downloading to Excel

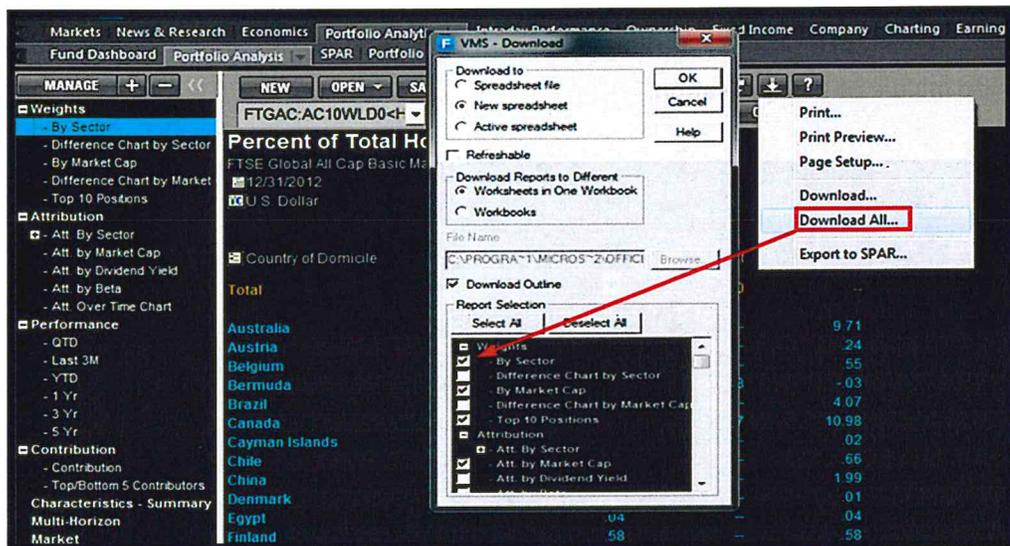
- + To download the results to excel select the  icon.



- + Portfolio Analysis offers two different downloading options:
 - o **Download:** Download the selected report.

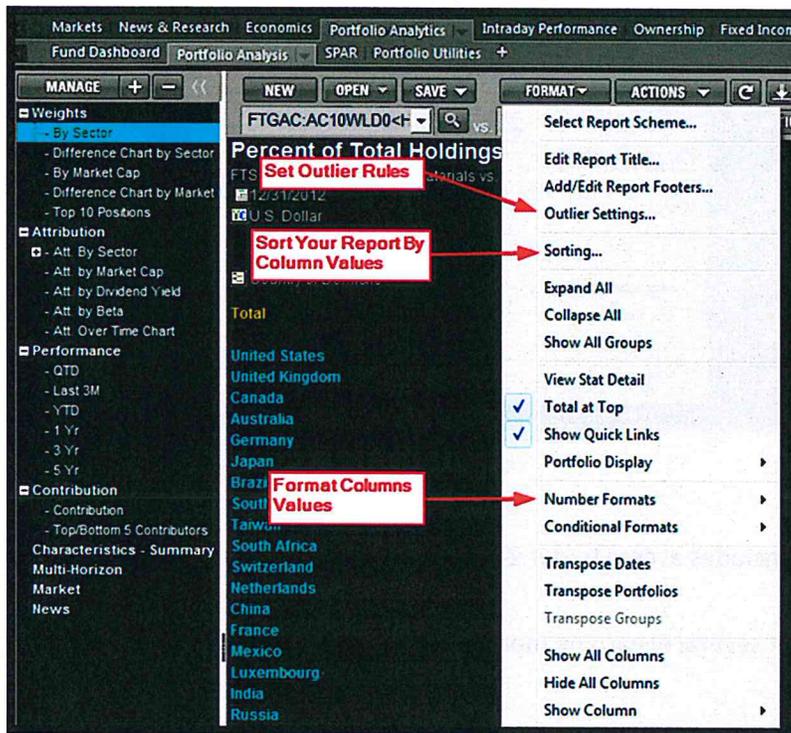


- o **Download All:** Download multiple reports at once by clicking "Download All" and checking off which reports to download.



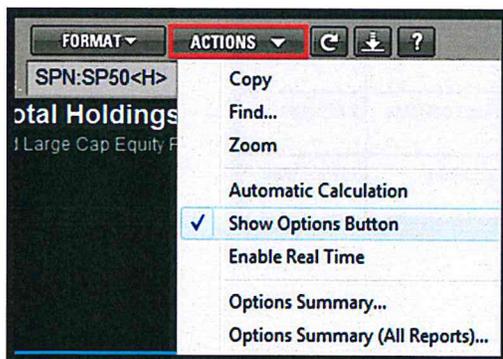
The Format Button

- + The **Format** button offers a number of options including setting outlier settings, sorting columns and changing the report scheme.



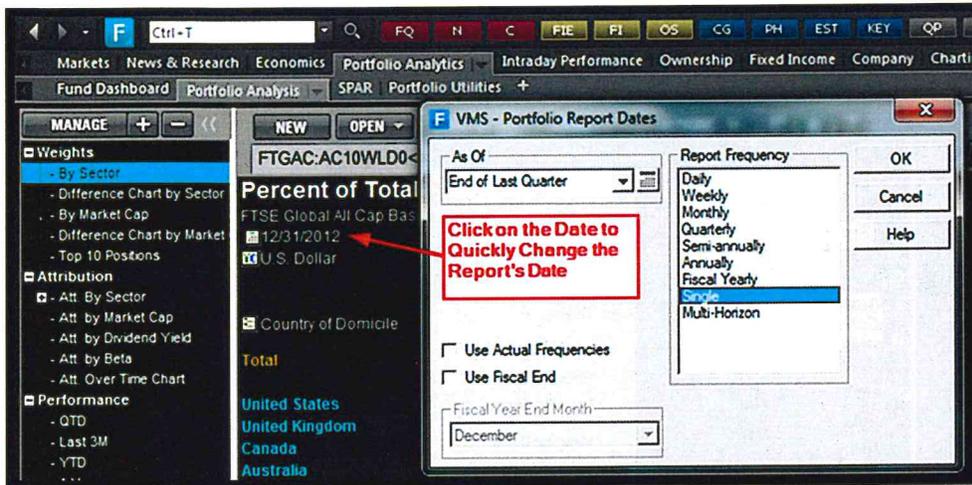
The Actions Button

- + By default the reports recalculate whenever a change is made or a report is opened for the first time. Unchecking "Automatic Calculation" allows for multiple changes to be made without recalculating each time. Select the  icon to manually refresh.



Quick Links:

- + Click on any of the quick links to quickly change the respective setting.



FactSet Support

- + Your FactSet subscription includes access to our 24/7 Help Desk available at **1.877.FACTSET** or support@FactSet.com
- + **Online Assistant:** There are several eLearning modules available on our Online Assistant ([page 13409](#))



Title	Description	Duration
Accessing Portfolio Analysis	Describes how to access Portfolio Analysis from the FactSet Insert menu.	1½ minutes
Managing Reports and Document Settings	Explains reports vs. documents and where to learn more about viewing multiple reports at the same time.	1 minute
Selecting a Portfolio and Benchmark	Describes how to select a portfolio and benchmark from the Universe tab.	1½ minutes
Working with Columns	Demonstrates how to sort, format, and add columns to your report.	2 minutes
Changing Groupings	Shows how to change groupings and grouping definitions.	1½ minutes